

**Citigroup's Trades of the 25 Assets in Class V III On Which It Took a Naked Short Position
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/09/2007	01/12/2007	MINPT 2006-2A A4	A	10,000,000	185	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	MINPT 2006-2A A4	A	10,000,000	215	BUY	CSAC Class V Funding	Citibank
03/09/2007	03/14/2007	MINPT 2006-2A A4	A	12,500,000	720	SELL	Citibank	LB
03/09/2007	03/14/2007	MINPT 2006-2A A4	A	7,500,000	725	SELL	Citibank	BofA
09/28/2006	10/03/2006	OCTAN 2006-1A D	A	15,000,000	147	BUY	CSAC (CA812) Warehouse	Citibank
11/02/2006	11/07/2006	OCTAN 2006-1A D	A	15,000,000	185	SELL	Citibank	Magnetar
01/09/2007	01/12/2007	OCTAN 2006-1A D	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	OCTAN 2006-1A D	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	OCTAN 2006-2A C1	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	OCTAN 2006-2A C1	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	ORIN 2006-1 C	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	250	SELL	Citibank	GS Dealer (for Harding)
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	250	SELL	Citibank	MS Dealer (for Harding)
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	247	BUY	Harding	Citibank
01/11/2007	01/17/2007	ORIN 2006-1 C	A	10,000,000	247	BUY	Harding	Citibank
01/12/2007	01/18/2007	ORIN 2006-1 C	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/24/2007	01/29/2007	ORIN 2006-1 C	A	10,000,000	215	BUY	Wachovia Dealer	Citibank
02/08/2007	02/13/2007	ORIN 2006-1 C	A	10,000,000	251	SELL	Citibank	Bank of America
02/08/2007	02/13/2007	ORIN 2006-1 C	A	10,000,000	246	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
03/02/2007	03/07/2007	ORIN 2006-1 C	A	10,000,000	755	SELL	Citibank	Magnetar
03/06/2007	03/09/2007	ORIN 2006-1 C	A	10,000,000	755	SELL	Citibank	Magnetar
03/27/2007	03/09/2007	ORIN 2006-1 C	A	10,000,000	755	SELL	Citibank	Lehman
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	242	BUY	ML for JP Prop	Citibank
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	258	BUY	Wachovia for JP Prop	Citibank
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	242	SELL	Citibank	Bracebridge
09/06/2007	09/07/2007	ORIN 2006-1 C	A	5,000,000	258	SELL	Citibank	Bracebridge
01/08/2007	01/11/2007	ORIN 2006-2A C1	A	10,000,000	250	BUY	Harding	Citibank
01/08/2007	01/11/2007	ORIN 2006-2A C1	A	10,000,000	253	SELL	Citibank	Magnetar
01/09/2007	01/12/2007	ORIN 2006-2A C1	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	ORIN 2006-2A C1	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	ORIN 2006-2A C1	A	10,000,000	257	SELL	Citibank	GS (for Harding)
01/17/2007	01/22/2007	ORIN 2006-2A C1	A	10,000,000	254	BUY	Harding	Citibank
01/24/2007	01/29/2007	ORIN 2006-2A C1	A	10,000,000	250	SELL	Citibank	ML Prop

Source: CITI 10619469.

**Citigroup's Trades of the 25 Assets in Class V III On Which It Took a Naked Short Position
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/08/2007	01/11/2007	PYXS 2006-1A C	A	10,000,000	252	BUY	Harding	Citibank
01/08/2007	01/11/2007	PYXS 2006-1A C	A	10,000,000	255	SELL	Citibank	ML Dealer (for Harding)
01/09/2007	01/12/2007	PYXS 2006-1A C	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	PYXS 2006-1A C	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	PYXS 2006-1A C	A	10,000,000	265	SELL	Citibank	BOA (for Harding)
01/17/2007	01/22/2007	PYXS 2006-1A C	A	10,000,000	262	BUY	Harding	Citibank
01/23/2007	01/26/2007	PYXS 2006-1A C	A	10,000,000	245	BUY	Cheyne	Citibank
01/23/2007	01/26/2007	PYXS 2006-1A C	A	10,000,000	250	SELL	Citibank	CS (for Cheyne)
08/28/2007	08/31/2007	PYXS 2006-1A C	A	5,000,000	750	BUY	Blue Mountain	Citibank
01/09/2007	01/12/2007	SCORP 2006-1A D	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	SCORP 2006-1A D	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	SCORP 2006-1A D	A	10,000,000	250	SELL	Citibank	Wach (for Harding)
01/17/2007	01/22/2007	SCORP 2006-1A D	A	10,000,000	247	BUY	Harding	Citibank
05/22/2007	05/25/2007	SCORP 2006-1A D	A	15,000,000	795	SELL	Citibank	LB
01/09/2007	01/12/2007	TABS 2006-5A A3	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	TABS 2006-5A A3	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	TABS 2006-6A A3	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	TABS 2006-6A A3	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/09/2007	01/12/2007	VELA 2006-1A C	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	VELA 2006-1A C	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	VELA 2006-1A C	A	10,000,000	265	SELL	Citibank	Leh (for Harding)
01/17/2007	01/22/2007	VELA 2006-1A C	A	10,000,000	262	BUY	Harding	Citibank
03/09/2007	03/14/2007	VELA 2006-1A C	A	12,500,000	830	SELL	Citibank	BofA
03/09/2007	03/14/2007	VELA 2006-1A C	A	7,500,000	865	SELL	Citibank	BofA

Source: CITI 10619469. The documents original native file was named CDO CDS Book v5.0 09-28-2007 FINAL.xls. Also, the last trade date in the log was on September 28, 2007.

EXHIBIT 97

MTHM DRAFT
02/22/07

IMPORTANT NOTICE

ATTACHED IS AN ELECTRONIC COPY OF THE OFFERING CIRCULAR (THE "OFFERING CIRCULAR"), DATED FEBRUARY 12, 2007, RELATING TO THE OFFERING BY (I) CLASS V FUNDING III, LTD., AS ISSUER, AND CLASS V FUNDING III, CORP., AS CO-ISSUER, OF CLASS S FLOATING RATE NOTES DUE 2015, CLASS A1 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS A2 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS A3 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS A4 FLOATING RATE NOTES DUE ~~2047,2052~~, CLASS B DEFERRABLE FLOATING RATE NOTES DUE ~~2047,2052~~ AND CLASS C DEFERRABLE FLOATING RATE NOTES DUE ~~2047,2052~~ AND (II) THE ISSUER OF CLASS Q COMBINATION NOTES DUE ~~2047,2052~~ AND INCOME NOTES DUE ~~2047,2052~~, IN EACH CASE IN THE PRINCIPAL AMOUNTS DESCRIBED THEREIN. NO REGISTRATION STATEMENT RELATING TO THESE SECURITIES HAS BEEN FILED WITH THE SECURITIES AND EXCHANGE COMMISSION. THESE SECURITIES ARE BEING OFFERED PURSUANT TO AN EXEMPTION FROM THE REGISTRATION REQUIREMENTS OF THE UNITED STATES SECURITIES ACT OF 1933, AS AMENDED. THIS OFFERING CIRCULAR IS CONFIDENTIAL AND WILL NOT CONSTITUTE AN OFFER TO SELL OR THE SOLICITATION OF AN OFFER TO BUY, NOR WILL THERE BE ANY SALE OF THESE SECURITIES IN ANY JURISDICTION WHERE SUCH OFFER, SOLICITATION OR SALE WOULD BE UNLAWFUL PRIOR TO REGISTRATION OR QUALIFICATION UNDER THE SECURITIES LAWS OF ANY JURISDICTION.

DISTRIBUTION OF THIS ELECTRONIC TRANSMISSION OF THE OFFERING CIRCULAR TO ANY PERSON OTHER THAN (A) THE PERSON RECEIVING THIS ELECTRONIC TRANSMISSION FROM THE INITIAL PURCHASER AND PLACEMENT AGENT ON BEHALF OF THE ISSUER AND/OR THE CO-ISSUER AND (B) ANY PERSON RETAINED TO ADVISE THE PERSON RECEIVING THIS ELECTRONIC TRANSMISSION WITH RESPECT TO THE OFFERING CONTEMPLATED BY THE OFFERING CIRCULAR (EACH, AN "AUTHORIZED RECIPIENT") IS UNAUTHORIZED. ANY PHOTOCOPYING, DISCLOSURE OR ALTERATION OF THE CONTENTS OF THE OFFERING CIRCULAR, AND ANY FORWARDING OF A COPY OF THE OFFERING CIRCULAR OR ANY PORTION THEREOF BY ELECTRONIC MAIL OR ANY OTHER MEANS TO ANY PERSON OTHER THAN AN AUTHORIZED RECIPIENT, IS PROHIBITED. BY ACCEPTING DELIVERY OF THIS OFFERING CIRCULAR, EACH RECIPIENT HEREOF AGREES TO THE FOREGOING.

THE INFORMATION CONTAINED HEREIN SUPERSEDES ANY PREVIOUS SUCH INFORMATION DELIVERED TO ANY PROSPECTIVE INVESTOR AND MAY BE SUPERSEDED BY INFORMATION DELIVERED TO SUCH PROSPECTIVE INVESTOR PRIOR TO THE TIME OF SALE.

NY3:#7408292v62

CITIBANK, N.A.

The information appearing under this heading has not been independently verified by the Initial Purchaser, the Placement Agent or the Manager. None of the Initial Purchaser, the Placement Agent or the Manager assumes responsibility for such information.

Citibank, N.A., the CDS Collateral Securities Counterparty and the Initial CDS Asset Counterparty, was originally organized on June 16, 1812, and now is a national banking association organized under the National Bank Act of 1864. Citibank, N.A. is an indirect wholly-owned subsidiary of Citigroup Inc., a Delaware holding company. The obligations of Citibank, N.A. under the CDS Collateral Agreement and the CDS Assets will not be guaranteed by Citigroup Inc. As of September 30, 2006, the total assets of Citibank, N.A. and its consolidated subsidiaries represented approximately 47% of the total assets of Citigroup Inc. and its consolidated subsidiaries.

The information in the preceding paragraph has been provided by Citibank, N.A. for use in this Offering Circular. Except for such paragraph, Citibank, N.A. ~~and its affiliates have~~ has not prepared and ~~do~~ does not accept responsibility for this Offering Circular. The information concerning Citibank, N.A. and Citigroup Inc. contained in such paragraph has been furnished solely to provide limited information regarding Citibank, N.A. and Citigroup Inc. and does not purport to be comprehensive. This information is qualified in its entirety by the detailed information appearing in the filings made by Citigroup Inc. with the SEC and publicly available portions of the reports filed with the Comptroller of the Currency by Citibank. Copies of the reports filed with the Comptroller of the Currency can be obtained from their offices at 250 E Street, S.W., Washington, D.C. 20219 or from the site maintained by the FDIC on the World Wide Web at <http://www.fdic.gov> (such website does not form a part of this Offering Circular).

EXHIBIT 98

From: Lee, Hoin [HLee@milbank.com]
Sent: Thursday, February 22, 2007 6:27 PM
To: dpuglisi@puglisiassoc.com; koren.sumser@abnamro.com; jeffrey.tincher@abnamro.com; matthew.logan@abnamro.com; mitchell.post@abnamro.com; jessica.mead@abnamro.com; barbara.wolf@abnamro.com; marina.hartnett@abnamro.com; Jennifer.Bohannon@abnamro.com; rotimi.sekoni@abnamro.com; phayden@kennedycovington.com; BJohnson@kennedycovington.com; jcantrell@kennedycovington.com; samir.bhatt@credit-suisse.com; michael.shackelford@credit-suisse.com; lauri.whitlock@credit-suisse.com; todd.kornfeld@credit-suisse.com; bill.cirocco@credit-suisse.com; jennifer.chin@credit-suisse.com; jdonovan@whitecase.com; wli@whitecase.com; richard.ellison@maplesfinance.com; steven.o'connor@maplesfinance.com; henry.smith@maplesandcalder.com; jacqueline.forsythe@maplesandcalder.com; melisha.ebanks@maplesandcalder.com; theresa.pitcairn@maplesandcalder.com; v.victor@ixism.com; e.laxamana@ixism.com; k.alexander@ixism.com; j.falcone@ixism.com; jhabert@willkie.com; mgordon@willkie.com; lihutter@deloitte.com; kennchen@deloitte.com; rdaswani@deloitte.com; Salz, David; Lachnicht, Christine; He, Emily; Selvaggio, Robert; McKay, Kristine; frederick.utley@cliffordchance.com; Thien.Nguyen@CliffordChance.com
Cc: brian.stoker@citigroup.com; keith.pinniger@citigroup.com; frank.li@citigroup.com; wenhai.pan@citigroup.com; hamidah.thanawala@citigroup.com; jane.s.chwe@citigroup.com; anna.choe@citigroup.com; Hardin, Elizabeth Besio; Lee, Hoin; Robinson, Linda; Ito, Shigeyuki; Walker, Andrew; Mesler, Stacey; Kneip, Frederick C.; Cherington, Rachel
Subject: Class V Funding III - Final Offering Circular Draft Distribution
Attachments: Class V Funding III - Final OM.pdf

Attached please find a draft of the Final Offering Circular for the above-referenced transaction, marked to show changes against the Preliminary Offering Circular.

Please note that the attached is being distributed simultaneously to our client and remain subject to further changes, as well as ongoing review by Milbank.

In order to accommodate the tight time frame for this transaction, we respectfully request that any comments on the attached be submitted no later than the end of business tomorrow, Friday (2/23).

Should you have any questions or comments, please do not hesitate to contact me.

Kind regards,
Hoin

Milbank
Global Finance
Hoin Lee

1 Chase Manhattan Plaza
New York, New York 10005
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hlee@milbank.com

www.milbank.com

<<Class V Funding III - Final OM.pdf>>

IRS Circular 230 Disclosure: U.S. federal tax advice in the foregoing message from Milbank, Tweed, Hadley & McCloy LLP is not intended or written to be, and cannot be used, by any person for the purpose of avoiding tax penalties that may be imposed regarding the transactions or matters addressed. Some of that advice may have been written to support the promotion or marketing of the transactions or matters addressed within the meaning of IRS Circular 230, in which case you should seek advice based on your particular circumstances from an independent tax advisor.

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EXHIBIT 99

From: Herr, Brian [brian.herr@credit-suisse.com]

Sent: Wednesday, February 28, 2007 5:45 PM

To: Abraham, Charles; Albanese, Francis N [CIB-FI]; Almanzar, Giselle; Bai, Jim [CIB-GCM]; Bejile, Brian [CIB-GFI]; Bhatt, Samir; Bodnar, Paul; Brian Carosiello (brian.r.carosielli@citigroup.com); Cirocco, Bill; Fiuza, Lynda; Flannery, Thomas; Frank Li (frank.li@citigroup.com); Funderburk, Reginald [CIB-FI]; Huang, Jay [CIB-GFI]; Kroujiline, Alexei [CIB-GFI]; Lerner, David.H; Murissi, Michelle; Nitollano, Doreen; Pan, Wenhai [CIB-GFI]; Popp, John.G; Quintin, Donald J [CIB-GFI]; Shackelford, Michael; Sohail Khan (sohail.khan@citigroup.com); Stoker, Brian [CIB-GFI]; Swales, Maria; Whitlock, Lauri

Subject: Credit Suisse CDO^2 trade log - Class V Funding 3

Attachments: Credit Suisse Alternative Investments Class V Funding III - TRADE LOG.xls

<<Credit Suisse Alternative Investments Class V Funding III - TRADE LOG.xls>>

Brian Herr

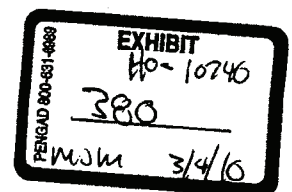
Leveraged Investments Group

Credit Suisse Alternative Capital

212.538.4921

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Please access the attached hyperlink for an important electronic communications disclaimer

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Trade Date	Buy/Sell	Settle Date	Company	Trade Name	Bloomberg Ticker	Divisor of Original	ABS/Repo/CMO	Dividend Type	WARR	Moody's	S&P	Frch	Original Face	Factor	Current Face	% of deal	Flat Spread	Spread to Steady DM	Pricing Premium	Flat Price	Average Life	Monney	Expected Maturity	Payments per year	Duration	Model	Young Spread
52 1/12/2007	b	1/18/2007	05339AAZ	BFCGE 2006-1A A3L	BFCGE 2006-1A A3L	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.15%	215	Premium	100.00000000	3.49	#NAME?	6/27/10	#NAME?	#NAME?	#NAME?	#NAME?
53 1/12/2007	b	1/18/2007	11801ADT	BUCHN 2006-1A A4	BUCHN 2006-1A A4	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.65%	265	Premium	100.00000000	7.58	#NAME?	7/10/14	#NAME?	#NAME?	#NAME?	#NAME?
54 1/12/2007	b	1/18/2007	14216A6A	CACDO 2006-1A C1	CACDO 2006-1A C1	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.30%	230	Premium	100.00000000	7.17	#NAME?	2/10/14	#NAME?	#NAME?	#NAME?	#NAME?
55 1/12/2007	b	1/18/2007	13188LAD1	CAMBR 5A B	CAMBR 5A B	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.15%	215	Premium	100.00000000	7.78	#NAME?	9/18/14	#NAME?	#NAME?	#NAME?	#NAME?
56 1/12/2007	b	1/18/2007	15719MAC5	CETUS 2006-2A B	CETUS 2006-2A B	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.30%	230	Premium	100.00000000	8.85	#NAME?	10/14/14	#NAME?	#NAME?	#NAME?	#NAME?
57 1/12/2007	b	1/18/2007	15719MAC5	CETUS 2006-2A B	CETUS 2006-2A C	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.30%	230	Premium	100.00000000	6.83	#NAME?	10/13/13	#NAME?	#NAME?	#NAME?	#NAME?
58 1/12/2007	b	1/18/2007	12777CAE3	CRMAZ 2006-2A C	CRMAZ 2006-2A C	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.20%	220	Premium	100.00000000	8.17	#NAME?	2/15/13	#NAME?	#NAME?	#NAME?	#NAME?
59 1/12/2007	b	1/18/2007	25454KAD7	DGCOO 2006-2A C	DGCOO 2006-2A C	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.20%	220	Premium	100.00000000	5.00	#NAME?	10/20/10	#NAME?	#NAME?	#NAME?	#NAME?
60 1/12/2007	b	1/18/2007	302479AD1	GSCSF 2006-4A A3	GSCSF 2006-4A A3	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.45%	245	Premium	100.00000000	6.00	#NAME?	12/17/12	#NAME?	#NAME?	#NAME?	#NAME?
61 1/12/2007	b	1/18/2007	302479AD1	GSCSF 2006-4A A3	GSCSF 2006-4A A3	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.45%	245	Premium	100.00000000	6.00	#NAME?	12/17/12	#NAME?	#NAME?	#NAME?	#NAME?
62 1/12/2007	b	1/18/2007	80138AA1	JACKS 2006-4A Q	JACKS 2006-4A Q	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.05%	205	Premium	100.00000000	6.22	#NAME?	3/5/13	#NAME?	#NAME?	#NAME?	#NAME?
63 1/12/2007	b	1/18/2007	53160CAC1	LBAC 2006-1A D	LBAC 2006-1A D	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.35%	235	Premium	100.00000000	5.64	#NAME?	6/6/12	#NAME?	#NAME?	#NAME?	#NAME?
64 1/12/2007	b	1/18/2007	505470AC1	LCERT 2006-1A B	LCERT 2006-1A B	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.30%	230	Premium	100.00000000	6.83	#NAME?	10/17/13	#NAME?	#NAME?	#NAME?	#NAME?
65 1/12/2007	b	1/18/2007	55313BA09	MRP 5A C	MRP 5A C	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.12%	212	Premium	100.00000000	8.23	#NAME?	3/5/13	#NAME?	#NAME?	#NAME?	#NAME?
66 1/12/2007	b	1/18/2007	612131AJ6	MMPT 2006-2A A4	MMPT 2006-2A A4	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.15%	215	Premium	100.00000000	5.74	#NAME?	9/14/12	#NAME?	#NAME?	#NAME?	#NAME?
67 1/12/2007	b	1/18/2007	67577GAF3	OCTAN 2006-1A D	OCTAN 2006-1A D	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.30%	230	Premium	100.00000000	5.34	#NAME?	4/20/12	#NAME?	#NAME?	#NAME?	#NAME?
68 1/12/2007	b	1/18/2007	57572ZAC3	OCTAN 2006-2A C1	OCTAN 2006-2A C1	US	CDO	ABS CDO	#NAME?	#NAME?	#NAME?	#NAME?	\$ 10,000,000	#NAME?	#NAME?	#NAME?	2.30%	230	Premium	100.00000000	6.01	#NAME?	12/20/12	#NAME?	#NAME?	#NAME?	#NAME?

Speed Type	Banking Type	Referral Sub	Tranche's # of Sub	Account Interest	Total Money	Scheduled Maturity (Y/N/A)	Broker	Broker Contact Name	Broker Telephone	Master Services	Primary Services	Colateral Manager (CDO's only)	Systemic? (Y/N/A)	Money's	SEP	Fitch	Rating (Y/N/A)	Sign Down?	Prepaid? (Y/N/A)	Overlap Bond?	Aug AM (Y/N/A)	Interest Payment (Y/N/A)	Private Payment (Y/N/A)	Guarantee	Cash Flow
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			Braddock Financial	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			STATIC	Yes	Aa1	Aa-	Aa+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			SSGA	Yes	Aa1	Aa-	Aa+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			Cambridge Place	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			GSC	Yes	Aa1	Aa-	Aa+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			32C	Yes	Aa1	Aa-	Aa+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			Calin	Yes	Aa1	Aa-	Aa+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			SSGA	Yes	Aa1	Aa-	Aa+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			GSC	Yes	Aa1	Aa-	Aa+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Deutsche Bank	Elizabeth Santini	212.259.6940			GSC	Yes	Aa3	A+	A+	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			ST/TC	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			LBAM	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			STATIC	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			MIP	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			Fornis Investments	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Calypso	Sohail Khan	212-723-6452			Handling	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	
NO	NO	Sub	#NAME?	\$	-	DTC	Copco	Sohail Khan	212-723-6452			Handling	Yes	Aa1	Aa-	Aa-	Yes	Yes	YES	NO	NO	NO	#NAME?	ABS CDO Mezz	

Notes	WAFCS Category for Operator
Variable Cap/No Implied Writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Variable Cap/No Implied Writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO
Fixed cap/Implied writedown	ABS CDO